

WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC.

Form NSAR-A

May 29, 2009

PAGE 1  
000 A000000 03/31/2009  
000 C000000 910068  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 WESTERN ASSET HIGH INCOME OPP. FUND INC.  
001 B000000 811-7920  
001 C000000 8887770102  
002 A000000 55 WATER STREET, 32ND FLOOR  
002 B000000 NEW YORK  
002 C000000 NY  
002 D010000 10041  
003 000000 N  
004 000000 N  
005 000000 N  
006 000000 N  
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007 B000000 0  
007 C010100 1  
008 A000001 LEGG MASON PARTNERS FUND ADVISOR, LLC  
008 B000001 A  
008 C000001 801-66785  
008 D010001 NEW YORK  
008 D020001 NY  
008 D030001 10018  
008 A000002 WESTERN ASSET MANAGEMENT COMPANY  
008 B000002 S  
008 C000002 801-08162  
008 D010002 PASADENA  
008 D020002 CA  
008 D030002 91101  
008 A000003 WESTERN ASSET MANAGEMENT CO. LTD.  
008 B000003 S  
008 C000003 801-00000  
008 D010003 LONDON  
008 D050003 ENGLAND  
008 D060003 EC2A2EN  
012 A000001 AMERICAN STOCK TRANSFER & TRUST COMPANY  
012 B000001 84-00416  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 10038  
013 A000001 KPMG LLP  
013 B010001 NEW YORK  
013 B020001 NY  
013 B030001 10154  
015 A000001 STATE STREET BANK AND TRUST COMPANY  
PAGE 2  
015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02111  
015 E010001 X  
018 000000 Y

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019 A000000 Y  
019 B000000 148  
019 C000000 LMPARTNERS  
021 000000 0  
022 A000001 MORGAN STANLEY  
022 B000001 13-2655998  
022 C000001 716553  
022 D000001 5432  
022 A000002 JPMORGAN CHASE & CO.  
022 B000002 13-3224016  
022 C000002 20842  
022 D000002 14030  
022 A000003 CREDIT SUISSE SECURITIES (USA) LLC  
022 B000003 05-0546650  
022 C000003 16995  
022 D000003 13682  
022 A000004 BANC OF AMERICA SECURITIES LLC  
022 B000004 56-2058405  
022 C000004 6354  
022 D000004 6356  
022 A000005 DEUTSCHE BANK SECURITIES LLC  
022 B000005 13-2730828  
022 C000005 7193  
022 D000005 4967  
022 A000006 GOLDMAN SACHS & CO.  
022 B000006 13-5108880  
022 C000006 5588  
022 D000006 3281  
022 A000007 PERSHING LLC  
022 B000007 13-2741729  
022 C000007 1653  
022 D000007 6521  
022 A000008 CITIGROUP GLOBAL MARKETS, INC.  
022 B000008 11-2418191  
022 C000008 2592  
022 D000008 4005  
022 A000009 BARCLAYS CAPITAL INC.  
022 B000009 06-1031656  
022 C000009 3819  
022 D000009 1839  
022 A000010 STERNE, AGEE & LEACH, INC.  
022 B000010 63-0463600  
022 C000010 1713  
022 D000010 2830  
023 C000000 787837  
PAGE 3  
023 D000000 72435  
024 000000 Y  
025 A000001 JPMORGAN CHASE & CO.  
025 B000001 13-3224016  
025 C000001 D  
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025 A000002 BANC OF AMERICA SECURITIES LLC  
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025 A000003 CITIGROUP GLOBAL MARKETS, INC.  
025 B000003 11-2418191  
025 C000003 E  
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| 087       | A020000        | 95766K109                         |
| 087       | A030000        | HIO                               |
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| SIGNATURE | KAPREL OZSOLAK |                                   |
| TITLE     | TREASURER      |                                   |